

# Naturus



## Daily trading plan for Nov. 22, 2006

### 1. ESZ6 IN PREVIOUS DAY

Open	High	Low	Closing
1404.75	1406.50	1402.75	1406.25

### 2. PIVOTS FOR ESZ6

	Daily	Weekly	Monthly	Yearly
R3	1411.33	1439.83	1466.25	1425.83
R2	1408.92	1423.92	1430.75	1355.42
R1	1407.58	1414.33	1407.00	1305.08
<b>PPT</b>	<b>1405.17</b>	<b>1398.42</b>	<b>1371.50</b>	<b>1234.67</b>
S1	1403.83	1388.83	1347.75	1184.33
S2	1401.42	1372.92	1312.25	1113.92
S3	1400.08	1363.33	1288.50	1063.58

### 3. FOCUS NUMBERS (intra-day Position trading)

Sell levels	Buying levels
1408.75 (First Sell#)	1401.50 (First Buy#)
1412.25 (Second Sell#)	1400.25 (second Buy#)

### 4. MAJOR RESISTANCE AND SUPPORT LEVELS FOR TODAY

<b>Resistance</b>	1409.00	1411.50	1412.25	1414.50	1418.75
<b>Support</b>	1401.25	1400.25	1398.50	1396.50	1393.25

## 5. COMMENTARY

Holiday movement continues. Consolidation (sideway) from higher lows from yesterday with a little breakout should be expected today.

We may see 1412 level if ES breakout 1408 level due to ES formed a little ascending triangle pattern.



## 6. TODAY'S TRADING

Based on 60min chart, ES formed a small narrow range inside day (NR4). Today we may see ES make a little breakout yesterday's high to push price into 1408.75/09 level for continue grinding move. Low volume with high price won't stay that way as soon as big boys are back into the market next week.



## 7. PREDICTION FOR TODAY'S MOVEMENT

### Current (interval=0.95)

1408.20	+2/8
1407.23	+1/8
1406.25	8/8
1405.27	7/8
1404.30	6/8
1403.32	5/8
1402.34	4/8
1401.37	3/8
1400.39	2/8
1399.41	1/8
1398.44	0/8
1397.46	-1/8
1396.48	-2/8

### Up (Interval=0.95)

1416.02	+2/8
1415.04	+1/8
1414.06	8/8
1413.09	7/8
1412.11	6/8
1411.13	5/8
1410.16	4/8
1409.18	3/8
1408.20	2/8
1407.23	1/8
1406.25	0/8
1405.27	-1/8
1404.30	-2/8

### Down (Interval=0.95)

1408.20	+2/8
1407.23	+1/8
1406.25	8/8
1405.27	7/8
1404.30	6/8
1403.32	5/8
1402.34	4/8
1401.37	3/8
1400.39	2/8
1399.41	1/8
1398.44	0/8
1397.46	-1/8
1396.48	-2/8

## 8. OTHER INDICATORS

NatRSI (1day)	NatRSI (5day)	NatMoMo	ATR 10	Waist number
0.70	0.86	5.18	9.10	1405.50
neutral	overbought			

## 9. WEEKLY ECONOMIC CALENDAR

### Projected Economic Releases for This Week

(Consensus Forecasts vs. Previous Report)

#### Nov 22

Initial Claims	8:30	11/18	310K vs 308K
Mich Sentiment-Rev.	10:00	Nov	93.0 vs 92.3
Crude Inventories	10:30	11/17	NA vs 1283K